

AMENDMENTS TO THE CLAIMS

Claims 1-11 (canceled).

12. (Previously Presented). A method for determining a set of structured cash flows for exchange, the method comprising:

in an electronic system comprising one or more processors and one or more memories:
establishing, via processor instruction, in the one or more memories a data structure corresponding to a graph having nodes corresponding to a collection of at least partial exchange definitions including at least one at least partial swap definition,
a portion of the data structure corresponding to at least one edge between exchange definitions having at least partially compatible terms,
the at least partially compatible terms including at least one of:
an underlying,
a start date,
an end date, and
a variance; and
determining, via processor instruction, data corresponding to a linear combination of edges corresponding to a maximum notional amount for the graph with respect to one or more exchange definitions.

Claims 13-27 (canceled).

28. (Previously Presented) A method for determining a set of structured cash flow exchanges, the method comprising:

in an electronic system comprising one or more processors and one or more memories:

establishing, via processor instructions stored in the one or more memories and executed on the one or more processors, in the one or more memories a data structure corresponding to a graph having nodes corresponding to a collection of at least partial cash flow definitions,

a portion of the data structure corresponding to one or more edges between at least two at least partial cash flow definitions having at least partially compatible terms,

at least one of the edges corresponding to at least a partial match of one or more requirements of a swap transaction,

the at least partially compatible terms including at least one of:

an underlying,

a start date,

an end date, and

a variance; and

determining, via processor instructions stored in the one or more memories and executed on the one or more processors, data corresponding to a linear combination of edges corresponding to a maximum notional amount for the graph with respect to one or more swap definitions.

29. (Currently Amended) A software product comprising:

digital information storage media; and

processor instructions,

residing on the media, and

operable, when executed by at least one processor, to:

determine a linear combination of structured cash flow exchanges having a net present value of substantially zero and corresponding to maximum flow for a graph having at least one node corresponding to at least one swap such that the set of structured cash flow exchanges determined thereby is substantially hedged.

30. (Currently Amended) A software product comprising:

digital information storage media; and

processor instructions,

residing on the media, and

operable, when executed by at least one processor, to:

determine a linear combination of structured cash flow exchanges having a net present value of substantially zero and corresponding to minimum cut for a graph having at least one node corresponding to at least one swap such that the set of structured cash flows determined thereby is substantially hedged.